## **CLAIMS**

What is claimed is:

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1. A method for recording and displaying price-based annotations in an electronic trading environment, the method comprising:

displaying a market information display region comprising a plurality of locations arranged such that each location corresponds to a price level of a first tradeable object being traded on at least one electronic exchange;

flagging at least one price level;

inputting a first annotation to record an occurrence of an event; and

displaying the first annotation in relation to at least one location corresponding to the at least one flagged price level.

- 2. A computer readeable medium having stored therein instructions to execute the method of claim 1.
- The method of claim 1, wherein the event is associated with the firsttradeable object.
  - 4. The method of claim 1, wherein the plurality of locations correspond to a plurality of prices along at least a portion of a static axis of prices.
    - 5. The method of claim 1, wherein the event comprises a market event.
- 6. The method of claim 1, wherein the market event is associated with 20 historical data.
  - 7. The method of claim 1, further comprising:

detecting an occurrence of the event associated with the annotation at a second price level; and

dynamically updating a location of the annotation indicator to a second location associated with the second price level.

8. The method of claim 7, further comprising:

detecting an occurrence of the event associated with the annotation at a second price level; and

displaying a second annotation in relation to a location corresponding to the second price level.

- 9. The method of claim 1, wherein the annotation indicator comprises a graphical indicator.
- 10 The method of claim 10, wherein the graphical indicator further comprises a text message corresponding to the event.
  - 11. The method of claim 1, wherein flagging at least one price level comprises selecting the at least one location corresponding to the at least one price level.
- 12. The method of claim 1, wherein inputting a first annotation to record an occurrence of a predetermined event comprises:

defining the event;

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detecting the event; and

dynamically inputting the first annotation to record an occurrence of the event at a price level associated with the first tradeable object.

- 20 13. The method of claim 12, wherein the price level associated with the first tradeable object is determined based on a user-configurable formula.
  - 14. The method of claim 12, further comprising: activating an alert in response to detecting the event.

15. The method of claim 1, further comprising:

defining an event associated with a second tradeable object;

monitoring market data related to the second tradeable object;

detecting the event associated with the second tradeable object; and

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- displaying a second annotation created for the event associated with the second tradeable object, wherein the second annotation is displayed in relation to at least one location corresponding to at least one price level on the market information display region associated with the first tradeable object.
- 16. The method of claim 15, wherein the at least one price level correspondingto the second annotation comprises at least one user configurable price level.
  - 17. A method for creating price-based annotations in an electronic trading environment, the method comprising:

displaying a market information display region comprising a plurality of locations arranged such that each location corresponds to a price level of a first tradeable object being traded on at least one electronic exchange;

defining an event associated with a second tradeable object; monitoring market data associated with the second tradeable object; detecting the event associated with the second tradeable object; and

displaying an annotation associated with the event, wherein the annotation is displayed in relation to at least one location corresponding to at least one price level associated with the first tradeable object.

18. A computer readeable medium having stored therein instructions to execute the method of claim 17.

- 19. The method of claim 17, wherein the annotation is displayed in relation to at least one user configurable price level.
- 20. The method of claim 17, wherein the plurality of locations correspond to at least a portion of a static axis of prices.
  - 21. The method of claim 17, wherein the event comprises a market event.

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22. A system for recording and displaying price-based annotations in an electronic trading environment, the client terminal comprising:

a trading application for displaying a trading screen interface comprising a market information display region with a plurality of locations arranged such that each location corresponds to a price level of a first tradeable object being traded on at least one electronic exchange; and

an annotation application for receiving an input to flag at least one price level, for receiving and linking an annotation to the at least one price level, and further for displaying the annotation in relation to at least one location associated with the at least one flagged price level.

- 23. The system of claim 22, wherein the plurality of locations correspond to a plurality of prices being along at least a portion of a static axis of prices.
- 24. The system of claim 22, wherein the annotation comprises a user generated annotation.
- 25. The system of claim 22, wherein the annotation comprises a dynamic annotation that is automatically generated upon detecting a predetermined event associated with a second tradeable object.

- 26. The system of claim 25, wherein the at least one price level to be flagged for the dynamic annotation is user configurable.
- 27. The system of claim 22, wherein the input to flag the at least one price level comprises a user input.